

and so on, where  $m = \frac{1}{2}(n-1)$ . We can now deduce that

$$E(\hat{\gamma}/\gamma)^s = n^s \int_0^\infty c(x, n) \left( \sum \frac{f_s(x)}{\gamma^s} \right) \times \left\{ \frac{1 + \sqrt{(1+4x/3n\gamma)}}{4x} \right\}^s dx, \quad (s=1, 2, \dots). \quad (33)$$

In particular, expanding the integrand to include the first two dominant terms, we have

$$E(\hat{\gamma}/\gamma)^s \sim n^s \int_0^\infty \frac{e^{-x} x^{\frac{1}{2}(n-3)}}{\left(\frac{n-3}{2}\right)!(4x)^s} \left(1 + \frac{f_1(x)}{\gamma} + \dots\right) \times \left(2 + \frac{2x}{3n\gamma} + \dots\right)^s dx = \frac{n^s}{(n-3)(n-5) \dots (n-2s-1)} \times \left\{1 - \frac{s(s+1)}{3n\gamma} + \dots\right\}. \quad (34)$$

This is exactly the same as the result for the maximum likelihood moment  $E(\hat{\gamma}/\gamma)^s$  given in Shenton and Bowman (1969), so that the higher moments of Thom's statistic  $\hat{\gamma}$  are asymptotically equivalent to the corresponding moments of the maximum likelihood estimator of  $\gamma$ .

Similarly, by using the independence property given in section 6 in conjunction with (3b), an expression can be found for the asymptotic form of  $E(\hat{\beta}/\beta)^s$ .

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